

Office of the State Treasurer
Georgia Department of Transportation (GDOT) Holdings
As of September 30, 2015

Georgia Department of Transportation (GDOT): A dedicated portfolio that invests motor fuel segregated funds including Federal Highway, State Road & Tollway Authority (SRTA) and General Obligation Bond Reimbursement funds. These funds are invested in short to medium-term fixed income securities with an overall portfolio effective duration that ranges between .10 and 1.5 with a neutral duration of .50. The performance objective is to meet or exceed the Bank of America Merrill Lynch 0 to 1-year U.S. Treasury Index.

Duration: 0.42

DESCRIPTION	ASSET CATEGORY	MATURITY	PAR VALUE	ORIGINAL COST	MARKET VALUE	MOODY'S	S&P
BRANCH BANKING & TRUST CO.	Collateralized Bank Deposit ¹	10/01/15	\$ 3,446,817	\$ 3,446,817	\$ 3,446,817	P-1	A-1
SCOTIA CAPITAL (USA) INC.	Overnight Repurchase Agreement	10/01/15	30,000,000	30,000,000	30,000,000	P-1	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	10/02/15	25,000,000	25,000,000	25,000,000	NR	A-1+
DEUTSCHE BANK SECURITIES INC.	Term Repurchase Agreement ²	10/08/15	140,000,000	140,000,000	140,000,000	NR	A-2
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	10/08/15	100,000,000	100,000,000	100,000,000	NR	A-1+
BNP PARIBAS SECURITIES CORP.	Term Repurchase Agreement ²	10/09/15	50,000,000	50,000,000	50,000,000	NR	A-1
MERRILL LYNCH PIERCE FENNER & SMITH	Term Repurchase Agreement	10/09/15	275,000,000	275,000,000	275,000,000	NR	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	12/28/15	150,000,000	150,000,000	150,000,000	NR	A-1+
MORGAN STANLEY & CO.	Term Repurchase Agreement	03/15/16	100,000,000	100,000,000	100,000,000	NR	A-1
GOLDMAN SACHS & CO.	Term Repurchase Agreement	03/21/16	100,000,000	100,000,000	100,000,000	NR	A-1
GOLDMAN SACHS & CO.	Term Repurchase Agreement	03/28/16	150,000,000	150,000,000	150,000,000	NR	A-1
WELLS FARGO SECURITIES LLC	Term Repurchase Agreement ²	03/28/16	100,000,000	100,000,000	100,000,000	NR	A-1+
FEDERAL HOME LOAN BANK	Fixed Rate Callable Bond	05/27/16	25,000,000	25,000,000	25,035,852	Aaa	AA+
ISRAELI 3 YR FLOATER	Floating Rate Note	04/01/17	2,500,000	2,500,000	2,515,873	A1	A+
			\$ 1,250,946,817	\$ 1,250,946,817	\$ 1,250,998,542		

Notes:
1. Collateralized Bank Accounts secured by collateral permitted by statute, held by a third-party custodian, marked-to-market daily, with market value equal to or exceeding 110% of the deposit; or a FHLB letter of credit.
2. Extendable Term Repurchase Agreements reprice monthly. If not extended at reprice date, both parties have option to call/put at par within 5 business days.

10/23/2015
UNAUDITED